



**INFLOWS & OUTFLOWS**

| Settle Date | Type<br>Selection Method | Description   | Quantity<br>Cost                 | Per Unit<br>Amount | Amount       |
|-------------|--------------------------|---|----------------------------------|--------------------|--------------|
| 10/16       | Accrued Int Paid         | PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD<br>10/29/2010 HELD BY EUROCLEAR ISIN [REDACTED]<br>SEDOL B5SC0L3 (ID: 716550-9A-8)                            | 1,000,000.000<br>0.00            | 0.039              | (38,722.22)  |
| 10/16       | Corporate Interest       | JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD<br>04/16/2012 (ID: 4662A0-4Q-1)   | 1,500,000.000                    | 0.016              | 23,377.05    |
| 10/23       | Accrued Int Recd         | TO REVERSE ENTRY OF 10/10/2012 BANC OF AMERICA<br>MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN<br>25 2037 DTD 02/27/2007 AS OF 10/10/12<br>(ID: 05952H-BY-4) | 2,011,909.315                    | 0.001              | (3,017.86)   |
| 10/23       | Accrued Int Recd         | BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1<br>CL 2A12 6% JAN 25 2037 DTD 02/27/2007<br>(ID: 05952H-BY-4)  | 1,998,886.400                    | 0.002              | 2,998.33     |
| 10/24       | FX Fwd Contract          | SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL<br>USD CONTRACT RATE : 12.967850000 TRADE 9/20/12<br>VALUE 10/24/12 (ID: OMXNPR-AA-7)                           | 12,900,000.000<br>995,082.44     |                    | (994,767.83) |
| 10/24       | Spot FX                  | SPOT CURRENCY TRANSACTION - SELL BUY USD SELL<br>MXN EXCHANGE RATE 12.942200000 DEAL 10/23/12<br>VALUE 10/24/12 (ID: OMXNPR-AA-7)                             | (12,900,000.000)<br>(995,082.44) |                    | 996,739.35   |
| 10/25       | Corporate Interest       | BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6<br>CL M1 VAR RT 11/25/2034 DTD 10/29/2004<br>(ID: 073879-LR-7)  | 2,174,631.470                    | 0.001              | 1,606.51     |
| 10/25       | Corporate Interest       | COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%<br>08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)  | 1,577,319.427                    | 0.004              | 7,035.51     |
| 10/25       | Corporate Interest       | CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2<br>5.4204% FEB 25 2035 DTD 02/01/2005<br>(ID: 172973-P9-4)  | 1,979,579.770                    | 0.005              | 8,947.77     |
| 10/25       | Corporate Interest       | MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3<br>5.812343% 06/25/2033 DTD 05/01/2003<br>(ID: 576434-EY-6)  | 1,666,948.450                    | 0.005              | 8,056.95     |